

Substitute Form PTO-1449 (Modified)	U.S. Department of Commerce Patent and Trademark Office	Attorney's Docket No. 11657-003001	Application No. 09/536,258
<b>Information Disclosure Statement by Applicant</b> (Use several sheets if necessary) (37 C.F.R. § 1.98(b))		Applicant Gary L. Gastineau	
		Filing Date March 27, 2000	Group Art Unit

## U.S. Patent Documents

Examiner Initial	Desig. ID	Patent Number	Issue Date	Patentee	Class	Subclass	Filing Date If Appropriate
	AA						
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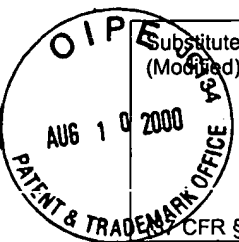
## Foreign Patent Documents or Published Foreign Patent Applications

Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AL							
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	AN							
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## Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
DFE	AQ	M.A. Berry et al., "Sorting Out Risks Using Known APT Factors", Financial Analysts Journal 44 (1988), 29-42; K.C. Chan, N.F.
	AR	Chen et al., "An Exploratory Investigation of the Firm Size Effect", Journal of Financial Economics 14 (1985), 451-471.
	AS	B.A. Rosenberg, "Extra-Market Components of Covariance in Security Returns", Journal of Financial and Quantitative Analysis 9 (1974), 263-274.
	AT	S. Beckers et al., "The Relative Importance of Common Factors Across the European Equity Markets", Journal of Banking and Finance 16 (1992), 75-97.

Examiner Signature <i>Debra Charles</i>	Date Considered 9/26/03
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Applicant  
Gary L. GastineauFiling Date  
March 27, 2000

Group Art Unit

37 CFR §1.98(b))

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**Foreign Patent Documents or Published Foreign Patent Applications**

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	AL							
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	AO							
	AP							

**Other Documents (include Author, Title, Date, and Place of Publication)**

Examiner Initial	Desig. ID	Document
DFC ↓	AQ	J.K. Kale et al., "Industry Factors versus Other Factors in Risk Prediction", working paper, University of California, Berkeley (1991).
	AR	E.F. Fama et al., "Common Risk Factors in the Returns of Stocks and Bonds", Journal of Financial Economics 33 (1993), 3-56.
	AS	B. Lehman et al., "The Empirical Foundation of the Arbitrage Pricing Theory", Journal of Financial Economics 21 (1988), 213-254.
	AT	G. Connor et al., "A Test for the Number of Factors in an Approximate Factor Model", Journal of Finance 48 (1993), 1263-1292.

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